Notes on Threshold EdDSA/Schnorr Signatures

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Talk at the NIST Crypto Reading Club August 10, 2022 @ Maryland, USA

Joint work (NIST IR 8214B Draft) with **Michael Davidson** Slide-deck in progress. Feedback is welcome.

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Outline

1. Conventional EdDSA/Schnorr

2. Threshold signatures

3. Considerations

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1. Conventional EdDSA/Schnorr

Threshold signatures

3. Consideration

Digital signatures — FIPS Pub 186-5 (Draft)

- ► FIPS: Federal Information Processing Standards Publication
- Digital Signature Standard (DSS)
- ▶ 3 families of signature schemes: RSA, ECDSA, EdDSA
- ► EdDSA is the most recent (based on RFC 8032)



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A signature scheme: (Keygen, Sign, Verify), based on public-key cryptography

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A signature scheme: (Keygen, Sign, Verify), based on public-key cryptography

"Digital signatures are used to <u>detect unauthorized modifications to data</u> and to <u>authenticate the identity</u> of the signatory." ... "<u>non-repudiation</u> since the signatory cannot easily repudiate the signature at a later time."

For later: "unforgeability" and "binding"

Notation for group operations

Multiplicative notation (traditional for finite fields):

Public key $Q = g^s$, where:

- ▶ g is a generator of order n; s is the private key in \mathbb{Z}_n
- ► Assumption: infeasibility of computing discrete-logs (base g)

Additive notation (usual with elliptic curves):

Public key $Q = s \cdot G$, where:

- ▶ G is a base-point of order n; s is the private key in \mathbb{Z}_n
- lacktriangle Assumption: cannot calculate the integer quotient from division with G

Let us proceed with additive notation

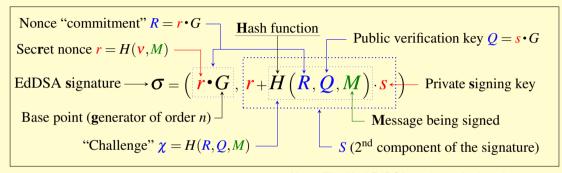
EdDSA-style scheme (simplified)

- Keygen[n]: { (private key) $s \leftarrow \mathbb{Z}_n$; (public key) $Q = s \cdot G$; output (s,Q) }.
- Sign[s](M): { $r \leftarrow \text{GenNonce}(...)$; $R = r \cdot G$; $\chi = H(R, Q, M)$; $S = r + \chi \cdot s \pmod{n}$; output $\sigma = (R, S)$ }.
- Verify[Q](M, σ): { $\chi' = H(R,Q,M)$; output accept iff $S \cdot G = R + \chi' \cdot Q$ }

Legend: χ (challenge); G (base point, i.e., generator of \mathbb{G}); GenNonce(...) (procedure used to **gen**erate the secret nonce); M (message being signed); n (order of the group generated by G); Q (public key); r (secret nonce); R (nonce commitment; first component of the signature); s (private signing key; in the detailed scheme it is obtained as a digest — hdigest1 — of a precursor private key d); s (second component of the signature); s (signature); s (random sampling); s (integer sum and multiplication); s (sum and multiplication-by-constant in additive group s).

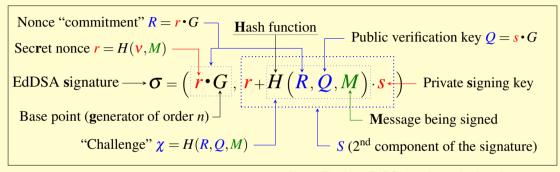
Schnorr-style [Sch90; BDLSY11]: simple, efficient, some variations (but rationale is similar)

The EdDSA signature formula $\sigma = (R, S)$



Note: The HashEdDSA mode pre-hashes the message

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Verification:
$$0 \le S \le n \quad \land \quad S' \cdot G = R' + \chi' \cdot Q \quad \text{(note that } = r \cdot G + \chi \cdot (s \cdot G)\text{)}$$

The EdDSA signature formula $\sigma = (R, S)$

Nonce "commitment"
$$R = r \cdot G$$

Secret nonce $r = H(v, M)$

EdDSA signature $\longrightarrow \sigma = (r \cdot G, r + H(R, Q, M) \cdot S)$

Private signing key

Base point (generator of order n)

Message being signed

"Challenge" $\chi = H(R, Q, M)$

Note: The HashEdDSA mode pre-hashes the message

$$\text{Verification: } 0 \leq \textit{S} \leq \textit{n} \quad \land \quad \textit{S'} \bullet \textit{G} = ? \textit{R'} + \chi' \bullet \textit{Q} \quad \text{(note that } = \textit{r} \bullet \textit{G} + \chi \bullet (\textit{s} \bullet \textit{G}) \text{)}$$

Where
$$S'=2^c \cdot S$$
, $R'=2^c \cdot R$, $\chi'=2^c \cdot \chi$ (a.k.a. cofactored verification)

Unforgeability

Unforgeability (UF): Malicious client cannot win the following game:

- lacktriangle Client (with access to signing oracle) gets q message—signature pairs (M_i, σ_i)
- lacktriangle Client (without oracle) produces a valid sig σ^* for a new message M^*

EUF-CMA: existential unforgeability against chosen message attack [GMR88]

Strong UF (SUF): cannot find new pair (σ^*, M^*) (even if msg was already signed) [CD95]

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Technical note (feel free to ignore):

- ▶ A signature is like a ZKP of knowledge of the signing key (e.g., discrete-log).
- Usually provable with rewinding, when interactive (random challenge each time).
- ▶ Non-interactive case: random oracle model / forking lemma.

Binding

Now suppose the signer is the malicious party (adv)

Binding (to message): Can adv repudiate having signed a msg M?

- ▶ If UF, and bound to public key Q, then it cannot
- ▶ Unless it finds a hash collision $\chi = H(R, Q, M) = H(R, Q, M')$

Strong binding (to message/pubkey): What if adv can lie about the public key *Q*?

- ▶ Can it find two pairs (M, Q) and (M^*, Q^*) and a signature σ valid for both?
- lt can (details omitted here), if one key is *invalid* (but there's no check for it)

EdDSA would be strong binding (resistant to key-substitution attack):

• if additionally checking $|Q|>2^c$ [BCJZ21; CGN20]

Nonce implementation issues

Nonce reuse: Suppose the nonce r is reused when EdDSA-signing different messages.

- lacksquare $\sigma = (R, S)$, where $S = r + \chi \cdot s$ and $\chi = H(...M)$
- $lackbox{} \sigma^* = (R,S^*)$, where $S^* = r + \chi^* \cdot s$ and $\chi^* = H(...M')$

Then the private key s follows from solving a pair of linear equations with two unknowns

- $s = (S^* S) \cdot (\chi^* \chi)^{-1} \pmod{n}$

It gets worst:

- Even a small nonce-bias (partial knowledge) allows key recovery
- ► Nonce reuse/bias is also catastrophic for ECDSA

Comparing types of nonce generation

EdDSA specifies pseudorandom nonce generation $r = H(\nu, M)$, which:

avoids nonce-bias, but is more susceptible to some side-channel attacks

If recovering ν , then from a message-signature pair can compute the signing key s:

 $ightharpoonup s = \chi^{-1} \cdot (S - r) \pmod{n}$, where $r = H(\nu, M)$

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, where $r = H(\nu, M)$

| Nonce generation type | Bias attacks | Side-channel and fault injection attacks |
|---|-----------------|--|
| Deterministic: Pseudorandom, based on a secret key | Safe | More vulnerable |
| Purely random: Entropy independent of secret key | Vulnerable | Less vulnerable |
| Combined use: Randomness and pseudo-randomness | Safe | Less vulnerable |

On non-verifiable determinism

| Signature scheme | Is the signature algorithm deterministic? | Is the output signature verifiably deterministic? | |
|-----------------------|---|---|--|
| RSASSA-PKCS | Yes | Yes | |
| EdDSA | Yes | No | |
| Deterministic ECDSA | Yes | No | |
| RSA-PSS | No | No | |
| (Probabilistic) ECDSA | No | No | |

Summary of conventional setting

- Schnorr-style signatures are well-known and been around for a while
- ► EdDSA Unforgeable?: **SUF** (the verification details matter)
- ► EdDSA Binding?: (the verification details matter)
 - ▶ if assumed pub-key bound ⇒ message binding
 - Otherwise no (missing check)
- EdDSA Deterministic?: non-verifiably
- Nonce implementation issues?:
 - Pseudorandom EdDSA: no bias, some susceptibility to side-channel attack
 - Purely random variant: inadvertent bias is catastrophic
 - Hybrid variant: best of both worlds

Outline

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2. Threshold signatures

3. Consideration:

Threshold approach — intuition

A linear secret-sharing of x is denoted as $[x] = \langle x_1, x_2, ..., x_n \rangle$. $x = \mathsf{Reconst}([x])$

(Simplification: Lagrange coefficients were omitted above. The above actually holds for Additive SS.)

Threshold approach — intuition

A linear secret-sharing of x is denoted as $[x] = \langle x_1, x_2, ..., x_n \rangle$. $x = \mathsf{Reconst}([x])$

The threshold signing follows trivially once having:

- \blacktriangleright Linear secret-sharing [s] of the private signing key s.
- Linear secret-sharing [r] of a random secret nonce r.

| Phase | Conventional | Semi-honest threshold baseline |
|-------------------|---------------------------------|--|
| Key-Gen | $Q = s \cdot G$ | $[Q] = [s] \bullet G;$ |
| Commit nonce | $R = r \cdot G$ | $[R] = [r] \cdot G$; then $R = \text{Reconst}([R])$ |
| Compute challenge | $\chi = H(R, Q, M)$ | Same as in conventional |
| Produce signature | $S = r + \chi \cdot s \pmod{n}$ | $[S] = [r] + \chi \cdot [s] \pmod{n}$; then $S = \text{Reconst}([S])$ |
| Verify signature | $S \cdot G = R + \chi \cdot Q$ | Same as in conventional |

(Simplification: Lagrange coefficients were omitted above. The above actually holds for Additive SS.)

Distributed key-generation (DKG)

Intuition: DKG with verifiable secret sharing [GJKR99]

Verifiable SS of some x: besides each private share x_j for party j, everyone sees "commitments" $X_i = x_i \bullet G$ of everyone's shares, i.e., $[x] \cdot G$

Approach (with a caveat):

- **Each** party P_i picks a random value x_i and secret-shares it with everyone $([x_i])$
- Each party decides their final share as the sum of all received shares
- Each party verifies everything (using the VSS verifiability)

More technicalities needed:

- ightharpoonup Prevent anyone from manipulating (bias) the final public key Q
- ► Ensure termination (prevent bias by abort)

Threshold Schnorr signing using a DKG-based approach

DKG = distributed key-generation.

Used by [SS01] for threshold Schnorr.

- ▶ Phase 0: The keygen phase has verifiably secret-shared a signing key s.
 - And everyone learns $[Q] = [s] \cdot G$, which determines Q.
- **Phase 1:** Use DKG to get a random nonce verifiable secret-sharing [r]
 - ▶ And everyone learns $[R] = [r] \cdot G$
- ▶ **Phase 2:** Signature-shares and reconstruction:
 - **Each** party communicates their signature share: $S_i = r_i + \chi \cdot s_i$
 - ▶ Someone combines the shares $\sigma = (Recons([R]), Recons([S]))$

An attempt at threshold Deterministic

Naive solution:

- Every party P_i uses a deterministic nonce contribution $r_i = H(\nu, M)$.
- ▶ Final nonce commitment is R = Reconst([r] G)

Problem:

▶ Malicious P_j varies their nonce contribution r_j , to affect R and thus $\chi = H(R, Q, M)$

Key recovery pitfall — After just two signings of the same message M:

- ► Honest signature-share 1st time: $S_i = r_i + \chi \cdot s_i$
- ► Honest signature-share 2ns time: $S_i^* = r_i + \chi * \cdot s_i$
- Adversary recovers $s_i = (\chi \chi^*) \cdot (S_i S_i^*)$

Threshold Deterministic Signatures

- ► MPC-based nonce computation
 - ► Generic MPC for distributed computation of SHA512-based nonce
 - Distributed hashing using an MPC-friendly hash
- Local deterministic contributions (per party), ZK-proven correct
 - PRF based on AES (less ZKP-unfriendly than SHA512)
 - ZKP friendly PRF

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| Reference | Func- tionally equiva- lent? | EdDSA Inter- change- able? | Fixed public key? | Determing Per subset of signatories | Across reshar- ings | Some gadgets |
|-------------|---------------------------------------|-------------------------------------|-------------------|-------------------------------------|---------------------------|-------------------|
| [BST21, §5] | Yes | Yes | Yes | Yes | Yes | MPC gadgets |
| [BST21, §6] | No | Yes | Yes | Yes | Yes | MPC-friendly hash |
| [GKMN21] | No | Yes | Yes | Yes | No | ZKGC, COT |
| [NRSW20] | No | Yes | No | Yes | N/A | ZKP-friendly PRF |

Threshold Probabilistic Signatures

Classical approaches (more rounds): DKG-based

Recent efforts (lower number of rounds):

- ▶ k-sum attack [DEFKLNS19] broke older 2-round protocols (concurrent setting)
 - Malicious P_i in execution k is last to contribute R_i^k , affecting R^k and $\chi^k = H(R^k, Q, M^k)$ to achieve $R^* = \sum_k R^k$ such that $\chi^* = \sum_k \chi^k$ (k-sum problem)
- ▶ 2 rounds game-based UF: prevent k-sum by using multiple nonce-contributions and nonce-binding to message [KG21; NRS21; AB21; CKM21]
- **3 rounds simulatable:** directly prevents manipulation of nonce-commitment R (with extra commitment round) [Lin22]

Threshold comparison (informal)

| Signature | Nonce | Attack of | Informal assessment | | |
|---------------|--------------|-----------------|---------------------|-----------|--|
| mode | generation | Concern | Conventional | Threshold | |
| Deterministic | Pseudorandom | Bias | Safe | Safe | |
| Beterministic | rseddorundom | Side channel | More vulnerable | Safer | |
| Probabilistic | Randomized | Bias Vulnerable | | Safer | |
| Trootomstic | Randomized | Side channel | Less vulnerable | Safer | |
| | Hybrid | Bias | Safe | Safe | |
| | 11, 0110 | Side channel | Less vulnerable | Safer | |

(Other aspects to consider: efficiency, assumptions, threshold parameters, ...)

Outline

1. Conventional EdDSA/Schnorr

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Draft IR 8214B

- Analyzes the properties of conventional EdDSA
- Distinguishes various approaches for threshold interchangeable schemes w.r.t. EdDSA verification. Compares probabilistic vs. deterministic.
- ▶ Identifies aspects that would benefit from more attention (security formulation, WBBR parties, interfaces, adaptive corruptions, ...)
- Some considerations are generic to other schemes
- We expect to receive technical feedback



Developments

An attack and various followup threshold protocols have appeared in the past few years

What would be good to learn with the community:

- Detailed security formulations, technical descriptions, reference implementations
- ▶ More emphasis on SUF (some works have only looked at UF)
- ► More explicit addressing of well behaved parties with bad randomness (WBBR)
- Concerns with manipulation of nonce commitment?
- Actual implementations of broadcast and agreement

Aim: Enable develop recom./guidelines about threshold schemes (not concrete standards)

Thank you for your attention!

Questions?

Notes on Threshold EdDSA/Schnorr Signatures
Upcoming Draft NIST IR 8214B

(This slide-deck is still a work in progress)

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EdDSA modes (and variants)

Table 6. EdDSA variants

| Type | Standard | Mode μ | κ | $b = \frac{d}{d} $ | s v | ${\tt GenNonce}\ {\it r}$ | Challenge χ |
|-------|-----------|---------------|-----|---------------------|-------------------|---|---|
| Det. | EdDSA | Ed25519 | 128 | 256 | $H_0(d)$ | $H_0(\mathbf{v} M)$ | $H_0(R Q M)$ |
| | | Ed448 | 224 | 456 | $H_1(\mathbf{d})$ | $H_1(E_{4,0}(ctx) \mathbf{v} M)$ | $H_1(E_{4,0}(ctx) R Q M)$ |
| | HashEdDSA | Ed25519ph | 128 | 256 | $H_0(\mathbf{d})$ | $H_0(E_{2,1}(ctx) \mathbf{v} H_0(M))$ | $H_0(E_{2,1}(ctx) \mathbf{R} \mathbf{Q} H_0(M))$ |
| | | Ed448ph | 224 | 456 | $H_1(\mathbf{d})$ | $H_1(E_{4,1}(ctx) \mathbf{v} H_2(M))$ | $H_1(E_{4,1}(ctx) \mathbf{R} \mathbf{Q} H_2(M))$ |
| Туре | Variation | Mode μ | κ | b = d | s v | GenNonce r | Challenge χ |
| Prob. | Random | _ | _ | | _ | \leftarrow \mathbb{Z}_q | _ |
| | Hybrid | _ | _ | _ | _ | $H(\mathbf{v}, rand, f(M))$ | _ |

Legend: See code Some symbols are better contextualized in Fig. 3. Det. (deterministic). Prob. (probabilistic). s, v (first and second halves, respectively, of Hash(d), also denoted as 1st and 2nd digests of d). $E_{i,j}(...)$ (encoding function, defined in FIPS 186 as domi(j,...), where i is 2 or 4, corresponding to the Ed25519 or Ed448 curves, and j is 1 or 0, corresponding to whether or not it is a "pre-hash" mode). H (some cryptographic hash function or extendable output function); H_0 (SHA-512); H_1 (SHAKE256-length-912); H_2 (SHAKE256-length-512); t_2 (secret randomness or any other secret material). The four deterministic modes (Det.) are based on Draft FIPS 186-5. The two probabilistic variants (Prob.) produce signatures interchangeable w.r.t. EdDSA verification.